

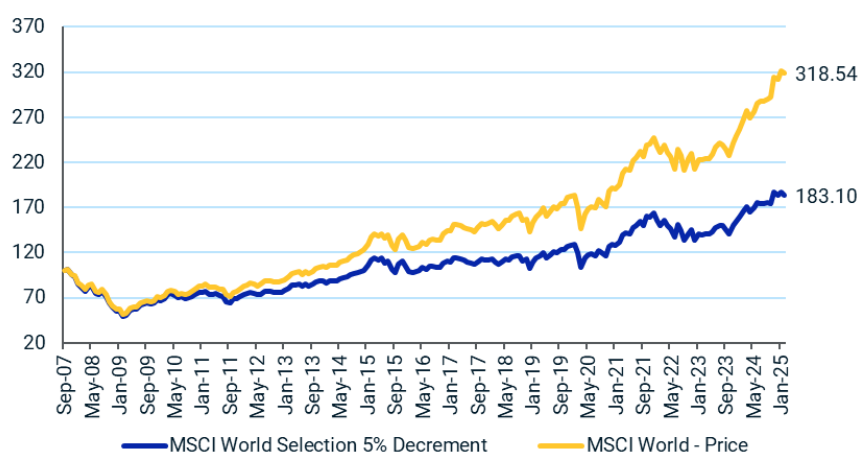
MSCI World Selection 5% Decrement Index (EUR)

The MSCI World Selection 5% Decrement Index is based on MSCI World Selection Index, its parent index and provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. The MSCI World Selection Index consists of large and mid-cap companies in 23 developed markets countries*. The Index is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The parent index is a member of the MSCI Selection Index series. Constituent selection is based on data from MSCI ESG Research. The index applies a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

Cumulative index performance

EUR RETURNS SEP 2007 – FEBRUARY 2024



Annual performance (%)

YEAR	MSCI World Selection 5% Decrement	MSCI World - Price
2024	18.97	24.81
2023	15.26	17.64
2022	-18.47	-14.19
2021	27.63	29.26
2020	0.60	4.64
2019	24.15	27.49
2018	-7.88	-5.92
2017	1.10	5.50
2016	5.07	8.47
2015	4.79	8.34
2014	13.60	17.21
2013	16.10	18.74
2012	7.20	11.45
2011	-7.01	-4.53
2010	12.60	17.16

Index performance

EUR RETURNS (%) FEBRUARY 28, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Sep 30, 2007
MSCI World Selection 5% Decrement	-1.88	-2.03	10.39	-0.36	6.78	8.93	5.09	3.53
MSCI World - Price	-0.86	1.43	18.65	2.19	11.34	13.42	8.76	6.88

Index risk and return characteristics

(%) FEBRUARY 28, 2024

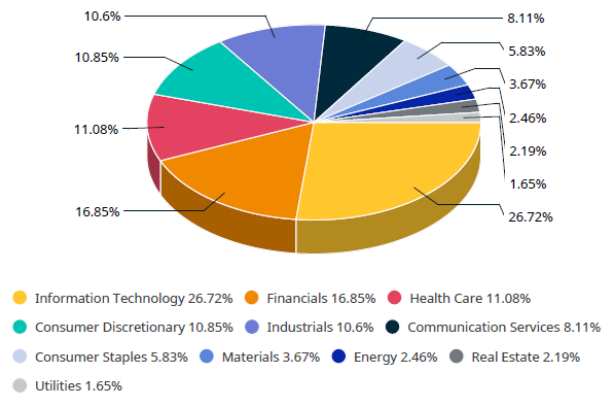
INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since Sep 30, 2007
MSCI World Selection 5% Decrement	13.75	15.10	13.59	13.66
MSCI World - Price	13.73	15.02	13.70	13.71

* Developed Markets countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

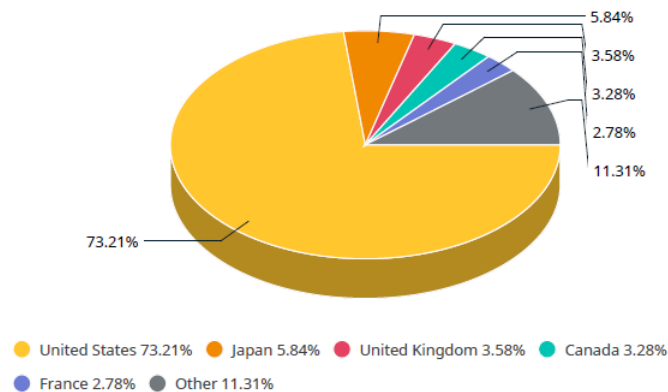
MSCI World Selection Index Top 10 constituents

	Sector	Index Wt. (%)
NVIDIA	Info Tech	8.42
MICROSOFT CORP	Info Tech	7.70
ALPHABET A	Comm Svcs	2.74
ALPHABET C	Comm Svcs	2.38
TESLA	Cons Discr	2.31
LILLY (ELI) & COMPANY	Health Care	2.04
VISA A	Financials	1.66
MASTERCARD A	Financials	1.31
PROCTER & GAMBLE CO	Cons Staples	1.12
JOHNSON & JOHNSON	Health Care	1.09
Total		32.86

Sector Weights



Country Weights



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